

Form 210A (10/06)

**United States Bankruptcy Court  
Southern District Of New York**

In re Lehman Brothers Holdings Inc., et al.,

Case No. 08-13555 (SCC)  
(Jointly Administered)

**TRANSFER OF CLAIM OTHER THAN FOR SECURITY**

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

Name of Transferee

Deutsche Bank AG, London Branch

Name of Transferor

Värde Investment Partners (Offshore) Master, L.P.

Name and Address where notices to transferee should be sent:

Deutsche Bank AG, London Branch  
Winchester House, 1 Great Winchester Street  
London EC2N 2DB  
Tel: +44 20 7547 2400  
Fax: +44 113 336 2010  
Attention: Michael Sutton  
E-mail: Michael.sutton@db.com

Court Claim # and Date Claim Filed:

- (i) 42090 – October 19, 2009
- (ii) 43481 – October 21, 2009
- (iii) 44271 – October 22, 2009
- (iv) 44569 – October 23, 2009
- (v) 44573 – October 23, 2009
- (vi) 44583 – October 23, 2009
- (vii) 44605 – October 23, 2009
- (viii) 44610 – October 23, 2009
- (ix) 44722 – October 23, 2009
- (x) 44722 – October 23, 2009
- (xi) 44803 – October 23, 2009
- (xii) 45214 – October 23, 2009
- (xiii) 45214 – October 23, 2009
- (xiv) 45214 – October 23, 2009
- (xv) 48734 – October 27, 2009
- (xvi) 48734 – October 27, 2009
- (xvii) 48734 – October 27, 2009
- (xviii) 48817 – October 27, 2009
- (xix) 49740 – October 27, 2009
- (xx) 49792 – October 27, 2009
- (xxi) 49792 – October 27, 2009
- (xxii) 50309 – October 28, 2009
- (xxiii) 50827 – October 28, 2009
- (xxiv) 50861 – October 28, 2009
- (xxv) 55727 – October 29, 2009

- (xxvi) 55815 -- October 29, 2009
- (xxvii) 55817 -- October 29, 2009
- (xxviii) 55837 -- October 29, 2009
- (xxix) 55855 -- October 29, 2009
- (xxx) 58578 -- October 30, 2009
- (xxxi) 58578 -- October 30, 2009
- (xxxii) 59202 -- October 30, 2009
- (xxxiii) 59694 -- October 30, 2009
- (xxxiv) 60485 -- October 30, 2009
- (xxxv) 60903 -- November 02, 2009
- (xxxvi) 62821 -- November 02, 2009
- (xxxvii) 62821 -- November 02, 2009
- (xxxviii) 62821 -- November 02, 2009
- (xxxix) 62821 -- November 02, 2009
- (xli) 63450 -- November 02, 2009

Amount of Claim (transferred):

- (i) USD 20,000.00 in principal amount of ISIN XS0351261630 (plus all interest, costs and fees relating to this claim)
- (ii) EUR 35,000.00 in principal amount of ISIN XS0231181222 (plus all interest, costs and fees relating to this claim)
- (iii) EUR 50,000.00 in principal amount of ISIN FI0008903000 (plus all interest, costs and fees relating to this claim)
- (iv) EUR 56,000.00 in principal amount of ISIN CH0027120689 (plus all interest, costs and fees relating to this claim)
- (v) EUR 154,000.00 in principal amount of ISIN CH0027120648 (plus all interest, costs and fees relating to this claim)
- (vi) EUR 54,000.00 in principal amount of ISIN XS0269969027 (plus all interest, costs and fees relating to this claim)
- (vii) EUR 62,000.00 in principal amount of ISIN XS0302350888 (plus all interest, costs and fees relating to this claim)
- (viii) EUR 103,000.00 in principal amount of ISIN XS0274443422 (plus all interest, costs and fees relating to this claim)
- (ix) EUR 57,000.00 in principal amount of ISIN XS0258901759 (plus all interest, costs and fees relating to this claim)
- (x) EUR 39,000.00 in principal amount of ISIN XS0286018758 (plus all interest, costs and fees relating to this claim)
- (xi) EUR 57,000.00 in principal amount of ISIN XS0258901759 (plus all interest, costs and fees relating to this claim)
- (xii) EUR 22,855.98 in principal amount of ISIN

- (xiii) XS0332050078 (plus all interest, costs and fees relating to this claim)  
EUR 11,162.98 in principal amount of ISIN XS0346707903 (plus all interest, costs and fees relating to this claim)
- (xiv) EUR 2,252.96 in principal amount of ISIN XS0349530823 (plus all interest, costs and fees relating to this claim)
- (xv) EUR 1,144.02 in principal amount of ISIN XS0332050078 (plus all interest, costs and fees relating to this claim)
- (xvi) EUR 6,837.02 in principal amount of ISIN XS0346707903 (plus all interest, costs and fees relating to this claim)
- (xvii) EUR 9,747.04 in principal amount of ISIN XS0349530823 (plus all interest, costs and fees relating to this claim)
- (xviii) EUR 43,000.00 in principal amount of ISIN XS0348560524 (plus all interest, costs and fees relating to this claim)
- (xix) EUR 15,063.29 in principal amount of ISIN XS0208459023 (plus all interest, costs and fees relating to this claim)
- (xx) EUR 44,000.00 in principal amount of ISIN XS0208459023 (plus all interest, costs and fees relating to this claim)
- (xxi) EUR 44,000.00 in principal amount of ISIN XS0211093041 (plus all interest, costs and fees relating to this claim)
- (xxii) USD 52,000.00 in principal amount of ISIN XS0346438657 (plus all interest, costs and fees relating to this claim)
- (xxiii) EUR 35,000.00 in principal amount of ISIN XS0211093041 (plus all interest, costs and fees relating to this claim)
- (xxiv) EUR 102,500.00 in principal amount of ISIN XS0292528311 (plus all interest, costs and fees relating to this claim)
- (xxv) EUR 71,000.00 in principal amount of ISIN XS0200284247 (plus all interest, costs and fees relating to this claim)
- (xxvi) EUR 93,000.00 in principal amount of ISIN XS0286239925 (plus all interest, costs and fees relating to this claim)
- (xxvii) USD 154,000.00 in principal amount of ISIN XS0383013066 (plus all interest, costs and fees relating to this claim)
- (xxviii) EUR 28,000.00 in principal amount of ISIN XS0326085742 (plus all interest, costs and fees relating to this claim)
- (xxix) USD 39,000.00 in principal amount of ISIN XS0340592681 (plus all interest, costs and fees relating to this claim)
- (xxx) EUR 29,000.00 in principal amount of ISIN XS0231181222 (plus all interest, costs and fees relating to this claim)
- (xxxi) EUR 26,000.00 in principal amount of ISIN XS0238228901 (plus all interest, costs and fees relating to this claim)
- (xxxii) USD 72,000.00 in principal amount of ISIN XS0328596316 (plus all interest, costs and fees relating to this claim)
- (xxxiii) USD 3,320,000.00 in principal amount of

- ISIN XS0336952337 (plus all interest,  
costs and fees relating to this claim)  
(xxxiv) USD 66,000.00 in principal amount of ISIN  
XS0292248977 (plus all interest, costs and  
fees relating to this claim)  
(xxxv) USD 117,000.00 in principal amount of  
ISIN XS0330867689 (plus all interest,  
costs and fees relating to this claim)  
(xxxvi) EUR 24,000.00 in principal amount of ISIN  
CH0043088647 (plus all interest, costs and  
fees relating to this claim)  
(xxxvii) USD 36,000.00 in principal amount of ISIN  
CH0043088654 (plus all interest, costs and  
fees relating to this claim)  
(xxxviii) EUR 39,000.00 in principal amount of ISIN  
XS0269969027 (plus all interest, costs and  
fees relating to this claim)  
(xxxix) EUR 409,000.00 in principal amount of  
ISIN XS0335528666 (plus all interest,  
costs and fees relating to this claim)  
(xli) EUR 19,936.71 in principal amount of ISIN  
XS0208459023 (plus all interest, costs and  
fees relating to this claim)

Tel: N/A

Last Four Digits of Acct. #: N/A

Last Four Digits of Acct. #: N/A

I declare under penalty of perjury that the information provided in this notice is true and correct to the best  
of my knowledge and belief.

By:



Date: 27 APRIL 2016

Transferee/Transferee's Agent

*Penalty for making a false statement:* Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571.

***PROGRAM SECURITY***

**AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM**  
**LEHMAN PROGRAM SECURITY**

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, Värde Investment Partners (Offshore) Master, L.P. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to Deutsche Bank AG, London Branch (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the applicable amounts specified in Schedule 1 hereto, in Seller's right, title and interest in and to the Proof of Claim Numbers set forth on Schedule 1 filed by or on behalf of Seller or any of Seller's predecessors-in-title (copies of which are attached at Schedule 4 hereto) (the "Proofs of Claim") as is specified in Schedule 1 hereto (the "Purchased Portion") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights and benefits of Seller relating to the Purchased Portion, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Portion or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Portion, whether under a plan or reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Portion, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Portion, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights underlying or constituting a part of the Purchased Portion, but only to the extent related to the Purchased Portion, (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such securities, the "Purchased Securities") relating to the Purchased Portion and specified in Schedule 1 attached hereto. For the avoidance of doubt, Purchaser does not assume and shall not be responsible for any obligations or liabilities of the Seller related to or in connection with the Transferred Claims, Purchased Securities or the Proceedings.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proofs of Claim were duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer of Claim; (e) the Proofs of Claim include the Purchased Portion specified in Schedule 1 attached hereto; (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors; (g) to the extent relating to \$70,955.29 of allowed US dollar claims relating to the portion of ISIN FI0008903000 claimed in Proof of Claim number 44271, neither Icifax Trading Oy nor Front Capital AB has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors; (h) the Transferred Claims are Class 5 claims against the Debtor in the Proceedings; (i) on or around the dates set forth on Schedule 2, Seller received the distributions in the amounts set forth on Schedule 2 relating to the Transferred Claims; (j) on or about the dates set forth on Schedule 3, Seller received the distributions in the amounts set forth on Schedule 3 made by Lehman Brothers Treasury Co. B.V., with respect to the securities relating to the Transferred Claims; and (k) other than the distributions set out in Schedule 2 and Schedule 3, Seller has not received any other distributions in respect of the Transferred Claims or the Purchased Securities.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice

or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.

5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller on or after May 7, 2015 in respect of the Transferred Claims or the Purchased Securities to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer of Claim supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer of Claim, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

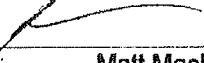
IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 27<sup>th</sup> day of April 2016.

VÄRDE INVESTMENT PARTNERS (OFFSHORE) MASTER, L.P.

By Värde Investment Partners G.P., LLC, Its General Partner

By Värde Partners, L.P., Its Managing Member

By Värde Partners, Inc., Its General Partner

By:   
Name: Matt Mach  
Title: Managing Director

Address:  
901 Marquette Ave S. Suite 3300  
Minneapolis, MN 55402  
Attn: Edwina Steffer  
Email: esteffe@varde.com

DEUTSCHE BANK AG, LONDON BRANCH

By:   
Name:  
Title:

Winchester House  
1, Great Winchester Street  
London EC2N 2DB  
ENGLAND  
Attn: Michael Sutton

Lehman Programs Securities and Purchased Portion to which Transfer Relates

Transferred Claims

Schedule 1

<u>ISIN / CUSIP</u>	<u>Issuer</u>	<u>Guarantor</u>	<u>Principal / National Amount</u>	<u>ISIN</u>	<u>POC #</u>	<u>USD Allowed Amount</u>
			<u>CCY</u>			
X50351261630	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	20,000.00	USD	42990	20,383.33
X50231181222	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	35,000.00	EUR	43481	49,668.70
F10008903000	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	50,000.00	EUR	44271	70,955.29
CH0027120689	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	56,000.00	EUR	44169	79,469.90
CH0027120648	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	154,000.00	EUR	44573	219,866.21
X5026596969027	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	54,000.00	EUR	44183	77,568.58
X50302350388	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	62,000.00	EUR	44605	88,272.29
X50274443422	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	103,000.00	EUR	44610	146,167.90
X50258901759	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	57,000.00	EUR	44722	86,326.11
X50283018758	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	39,000.00	EUR	44722	48,336.78
X50255901759	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	57,000.00	EUR	44803	85,326.11
X50332050078	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	22,855.98	EUR	45214	23,121.75
X50346707903	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	11,162.98	EUR	45214	15,841.45
X50349530823	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	2,252.96	EUR	45214	3,197.19
X50332050078	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,144.02	EUR	48734	1,157.33
X50346707903	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	6,837.02	EUR	48734	9,702.45
X50349530823	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	9,747.04	EUR	48734	13,832.09
X50348560524	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	43,000.00	EUR	48817	62,820.21
X50208459023	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	15,053.29	EUR	49740	21,847.18
X50208459023	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	44,000.00	EUR	49792	63,815.79
X50211093041	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	44,000.00	EUR	49792	63,200.53
X503485438657	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	52,000.00	USD	50309	52,317.78
X50211093041	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	35,000.00	EUR	50827	50,273.15
X50292528311	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	102,500.00	EUR	50851	157,320.19
X5020284747	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	71,000.00	EUR	55727	103,712.81

Schedule 1-1

XS0286230925	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	93,000.00	EUR	55815	114,699.59
XS0383013066	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	154,000.00	USD	55817	108,033.88
XS0326085742	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	28,000.00	EUR	55837	39,734.95
XS0340592681	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	39,000.00	USD	55855	39,292.50
XS0231181222	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	29,000.00	EUR	58578	41,154.06
XS0238228901	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	25,000.00	EUR	58578	35,896.75
XS0328596316	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	72,000.00	USD	59202	72,000.00
XS0338952337	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	3,320,000.00	USD	59694	3,373,120.00
XS0292248977	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	66,000.00	USD	60485	66,000.00
XS0330867689	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	117,000.00	USD	60933	117,000.00
CH00430188647	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	24,000.00	EUR	62821	31,725.80
CH0043088654	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	36,000.00	USD	62821	33,747.40
XS0269969027	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	39,000.00	EUR	62821	56,093.97
XS033528666	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	409,000.00	EUR	62821	572,548.78
XS0208459023	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	19,936.71	EUR	63450	28,915.38

Schedule 2

LBHI DISTRIBUTIONS

<u>ISIN / CUSIP</u>	<u>POC #</u>	<u>USD Allowed Amount</u>	<u>17-Apr-12</u>	<u>1-Oct-12</u>	<u>4-Apr-13</u>	<u>3-Oct-13</u>	<u>3-Apr-14</u>	<u>2-Oct-14</u>	<u>2-Apr-15</u>	<u>2-Oct-15</u>	<u>31-Mar-15</u>
X503512B1630	42090	20,383.33	735.68	496.45	627.05	743.44	807.55	605.05	413.50	315.46	87.54
X50231181222	43481	49,668.70	1,792.65	1,209.72	1,527.96	1,811.57	1,967.79	1,476.82	1,007.84	768.70	213.31
F10069903000	44271	70,955.29	-	-	2,182.80	2,582.96	2,811.13	2,109.75	1,439.78	1,098.14	304.73
CH0027120689	44569	79,469.90	2,868.25	1,935.55	2,444.74	2,898.51	3,148.46	2,362.92	1,612.55	1,229.92	341.30
CH0027120648	44573	219,866.21	7,935.47	5,355.01	6,763.77	8,019.21	8,710.73	6,557.40	4,461.38	3,402.78	944.27
X50269929027	44583	77,668.58	2,803.23	1,891.67	2,389.33	2,832.81	3,077.10	2,309.36	1,576.00	1,202.04	333.57
X50302350888	44605	88,272.29	3,185.94	2,149.94	2,715.53	3,219.57	3,497.20	2,624.64	1,791.16	1,366.15	379.11
X5027443422	44610	146,167.90	5,275.53	3,560.03	4,496.58	5,331.20	5,790.93	4,346.09	2,965.94	2,262.18	627.75
X50258901759	44722	86,326.11	3,115.70	2,102.54	2,655.66	3,148.58	3,420.09	2,556.78	1,751.67	1,336.03	370.75
X50286018758	44722	48,336.78	1,744.58	1,177.28	1,486.99	1,762.99	1,915.02	1,437.22	980.81	748.08	207.59
X50258901759	44803	86,326.11	3,115.70	2,102.54	2,655.66	3,148.58	3,420.09	2,556.78	1,751.67	1,336.03	370.75
X50332050078	45214	23,121.75	834.51	563.14	711.29	843.32	916.04	687.49	469.17	357.84	99.30
X50346707903	45214	15,841.45	571.75	385.83	487.33	577.78	627.61	471.02	321.44	245.17	68.03
X50349530823	45214	3,197.19	115.39	77.87	98.35	116.61	126.66	95.06	64.87	49.48	13.73
X50332050078	48734	1,157.33	41.77	28.18	35.60	42.21	45.85	34.41	23.48	17.91	4.97
X50346707903	48734	9,702.45	350.18	236.31	298.47	353.87	384.39	288.48	196.87	150.16	41.66
X50349530823	48734	13,832.09	499.23	336.89	425.51	504.50	548.00	411.27	280.67	214.07	59.40
X50348550524	48817	62,820.21	2,267.32	1,530.03	1,932.54	2,291.25	2,488.83	1,867.86	1,274.70	972.24	269.79
X50208459023	49740	21,847.18	-	532.10	672.08	795.83	865.54	649.59	443.30	338.12	93.82
X50208459023	49792	63,815.79	-	1,554.28	1,963.17	2,327.56	2,528.27	1,897.46	1,294.90	987.65	274.07
X50211093041	49792	63,200.53	-	1,539.29	1,944.24	2,305.12	2,503.90	1,879.17	1,282.42	978.12	271.43
X50346438657	50309	52,317.78	1,888.26	1,274.24	1,609.45	1,908.19	2,072.74	1,555.59	1,061.59	809.70	224.69
X50211093041	50827	50,273.15	-	1,224.44	1,546.56	1,833.62	1,991.73	1,494.79	1,020.11	778.05	215.91
X50292528311	50861	157,320.19	5,678.04	3,831.65	4,839.66	5,737.96	6,232.76	4,677.68	3,192.24	2,434.73	675.65
X50200284247	55727	103,712.81	3,743.23	2,526.00	3,190.53	3,782.73	4,108.93	3,083.75	2,104.47	1,605.12	445.42
X50286259925	55815	114,699.59	4,139.77	2,793.59	3,528.52	4,183.45	4,544.20	3,410.42	2,327.41	1,775.16	492.61
X50383013066	55817	108,033.88	3,899.19	2,631.25	3,323.46	3,940.33	4,280.12	3,212.23	2,192.15	1,671.99	463.98

Schedule 1-1

DB Ref: [ ]

XS0326005742	55837	39,734.95	1,434.12	967.77	1,222.37	1,449.25	1,574.23	1,181.46	805.27	614.96	170.65
XS0340592681	55855	39,292.50	1,418.15	956.99	1,208.76	1,433.12	1,556.70	1,168.30	797.29	608.11	168.75
XS0311181222	58578	41,154.06	1,485.34	1,002.33	1,266.02	1,501.01	1,630.45	1,223.65	835.07	636.92	176.74
XS0338228901	58578	36,896.75	1,331.68	898.64	1,135.06	1,345.74	1,461.78	1,097.07	748.68	571.03	158.46
XS0328516316	59202	72,000.00	2,598.64	1,753.61	2,214.94	2,626.06	2,852.52	2,140.81	1,460.97	1,114.31	309.22
XS0336912337	59594	3,373.120.00	-	-	-	-	133,637.48	100,294.83	68,445.22	52,204.46	14,486.34
XS03922248977	60485	66,000.00	-	1,607.48	2,030.35	2,407.22	2,614.81	1,952.41	1,339.23	1,021.45	283.45
XS0330867689	60903	117,000.00	-	2,849.62	3,599.28	4,267.36	4,635.34	3,478.82	2,374.09	1,810.76	502.49
CH0043088647	62821	31,725.80	1,105.05	772.70	975.98	1,157.14	1,256.92	943.32	643.75	491.00	136.25
CH0043088954	62821	33,747.40	1,211.82	821.94	1,038.17	1,230.87	1,337.01	1,003.43	684.78	522.29	144.93
XS0269959027	62821	56,093.97	2,024.55	1,366.21	1,725.62	2,045.92	2,222.35	1,667.87	1,138.22	868.14	240.91
XS0335528666	62821	572,548.78	20,664.59	13,944.87	17,613.40	20,882.66	22,683.44	17,023.90	11,517.79	8,861.11	2,458.97
XS0208459023	63450	28,915.38	-	704.25	889.52	1,054.63	1,145.57	859.75	586.73	447.51	124.18

Schedule 3

LBT DISTRIBUTIONS

<u>ISIN</u>	<u>ISIN</u>	<u>Principal /</u>	<u>Notional Amount</u>	<u>8-May-13</u>	<u>28-Oct-13</u>	<u>28-Apr-14</u>	<u>27-Oct-14</u>	<u>28-Apr-15</u>	<u>29-Oct-15</u>
XS0351261630	USD	20,000.00	2,451.39	997.62	1,080.15	827.26	557.02	428.42	
XS0231181222	EUR	35,000.00	3,499.12	1,370.82	1,473.35	1,218.11	975.89	710.05	
H0008903000	EUR	50,000.00	5,221.99	2,045.76	2,198.79	1,817.88	1,456.39	1,029.66	
CH0027120689	EUR	56,000.00	6,624.51	2,595.22	2,789.34	2,305.12	1,847.55	1,344.00	
CH0027120648	EUR	154,000.00	18,641.95	7,303.17	7,849.45	6,489.64	5,199.15	3,782.24	
XS0269959027	EUR	54,000.00	6,153.10	2,410.54	2,550.85	2,142.02	1,715.07	1,248.61	
XS0302350888	EUR	62,000.00	7,529.97	2,949.94	3,170.50	2,621.33	2,100.07	1,528.00	
XS027443422	EUR	103,000.00	10,952.19	4,290.63	4,611.57	3,812.58	3,054.52	2,222.45	
XS0258901759	EUR	57,000.00	7,378.74	2,890.59	3,106.92	2,568.69	2,057.90	1,497.32	
XS0286018758	EUR	39,000.00	5,319.79	2,084.08	2,239.97	1,851.92	1,483.57	1,079.51	
XS0258901759	EUR	57,000.00	7,378.74	2,890.69	3,106.92	2,568.69	2,057.90	1,497.32	
XS0332050078	EUR	22,855.98	2,058.98	806.62	866.96	716.77	574.24	417.81	
XS0346707903	EUR	11,162.98	1,320.99	517.51	556.22	459.86	368.42	268.06	
XS0349530823	EUR	2,252.95	268.89	105.34	113.22	93.51	74.99	54.56	
XS0332050078	EUR	1,144.02	103.05	40.37	43.39	35.88	28.74	20.91	
XS0346707903	EUR	6,837.02	809.07	316.96	340.67	281.65	225.65	164.18	
XS0349530823	EUR	9,747.04	1,163.33	455.74	483.83	404.98	324.45	236.07	
XS0348560524	EUR	43,000.00	5,593.88	2,191.46	2,355.38	1,947.34	1,560.11	1,135.13	
XS0208459023	EUR	15,063.29	1,806.35	707.66	760.59	628.83	503.78	366.55	
XS0208459023	EUR	44,000.00	5,276.37	2,057.07	2,221.69	1,836.81	1,471.55	1,070.70	
XS0211093041	EUR	44,000.00	5,462.31	2,139.91	2,299.98	1,901.54	1,523.41	1,108.43	
XS0346438657	USD	52,000.00	6,895.22	2,806.07	3,038.21	2,316.90	1,565.78	1,205.04	
X0211093041	EUR	35,000.00	4,345.02	1,702.20	1,829.53	1,512.59	1,211.81	881.70	
XS0292528311	EUR	102,500.00	13,316.78	5,216.98	5,607.22	4,655.84	3,713.99	2,702.28	
XS0200284247	EUR	71,000.00	8,519.54	3,337.51	3,587.27	2,955.82	2,376.06	1,728.81	
XS0286239925	EUR	93,000.00	11,570.71	4,532.94	4,872.01	3,227.02	2,347.96		

XS0383013066	USD	154,000.00	10,547.22	4,292.28	4,647.37	3,559.32	2,396.61	1,843.27
XS0326085742	EUR	28,000.00	2,918.63	1,143.40	1,228.93	1,016.03	813.99	592.26
XS0340592681	USD	39,000.00	4,641.96	1,889.08	2,045.36	1,566.50	1,054.78	811.25
XS02311181222	EUR	29,000.00	2,899.27	1,135.82	1,220.78	1,009.30	808.59	588.33
XS0238228901	EUR	26,000.00	2,588.43	1,014.04	1,089.89	901.08	721.90	525.25
XS0328596316	USD	72,000.00	8,397.87	3,417.59	3,700.32	2,833.99	1,908.22	1,467.65
XS0336952337	USD	3,320,000.00	-	-	188,184.02	144,125.04	97,044.79	74,638.89
XS0292248977	USD	66,000.00	7,568.83	3,080.20	3,335.02	2,554.22	1,719.84	1,322.76
XS0330867689	USD	117,000.00	13,697.59	5,574.36	6,035.51	4,632.46	3,112.46	2,393.85
CH0043088647	EUR	24,000.00	3,120.04	1,222.30	1,313.74	1,086.15	870.16	633.12
CH0043088654	USD	36,000.00	4,230.48	1,721.63	1,864.06	1,427.64	961.28	739.44
XS0269969027	EUR	39,000.00	4,443.91	1,740.94	1,871.17	1,547.01	1,239.39	901.77
XS0335328666	EUR	409,000.00	38,732.65	15,173.89	16,308.92	13,483.61	10,862.36	7,859.75
XS0208459023	EUR	19,936.71	2,390.76	936.60	1,006.66	832.27	666.77	485.14